Author Index Volume 75

Birge, J.R., C.J. Donohue, D.F. Holmes and O.G. Svintsitski, A parallel implementation of	
the nested decomposition algorithm for multistage stochastic linear programs	75 (1996) 327
Constantino, M., A cutting plane approach to capacitated lot-sizing with start-up costs	75 (1996) 353
Crouzeix, JP. and J.A. Ferland, Criteria for differentiable generalized monotone maps	75 (1996) 399
De Luca, T., F. Facchinei and C. Kanzow, A semismooth equation approach to the solution	
of nonlinear complementarity problems	75 (1996) 407
Donohue, C.J. see Birge, J.R.	75 (1996) 327
Edirisinghe, N.C.P. and W.T. Ziemba, Implementing bounds-based approximations in	
convex-concave two-stage stochastic programming	75 (1996) 295
Facchinei, F. see De Luca, T.	75 (1996) 407
Ferland, J.A. see Crouzeix, JP.	75 (1996) 399
Frauendorfer, K., Barycentric scenario trees in convex multistage stochastic programming	75 (1996) 277
Fu, BR. see Plambeck, E.L.	75 (1996) 137
Goeleven, D., G.E. Stavroulakis and P.D. Panagiotopoulos, Solvability theory for a class of	
hemivariational inequalities involving copositive plus matrices. Applications in robotics	75 (1996) 441
Grigoriadis, M.D. and L.G. Khachiyan, Approximate minimum-cost multicommodity flows	
in $\tilde{O}(\varepsilon^{-2}KNM)$ time	75 (1996) 477
Higle, J.L. and S. Sen, Duality and statistical tests of optimality for two stage stochastic	
programs	75 (1996) 257
Holmes, D.F. see Birge, J.R.	75 (1996) 327
Infanger, G. and D.P. Morton, Cut sharing for multistage stochastic linear programs with	
interstage dependency	75 (1996) 241
Kall, P. and J. Mayer, SLP-IOR: An interactive model management system for stochastic	
linear programs	75 (1996) 221
Kanzow, C. see De Luca, T.	75 (1996) 407
Khachiyan, L.G. see Grigoriadis, M.D.	75 (1996) 477
Luo, ZQ., JS. Pang, D. Ralph and SQ. Wu, Exact penalization and stationarity	
conditions of mathematical programs with equilibrium constraints	75 (1996) 19
Marti, K., Differentiation formulas for probability functions: The transformation method	75 (1996) 201
Mayer, J. see Kall, P.	75 (1996) 221
Monteiro, R.D.C. see Tsuchiya, T.	75 (1996) 77
Morton, D.P. see Infanger, G.	75 (1996) 241
Nielsen, S.S. and S.A. Zenios, A stochastic programming model for funding single premium	
deferred annuities	75 (1996) 177
Panagiotopoulos, P.D. see Goeleven, D.	75 (1996) 441
Pang, JS. see Luo, ZQ.	75 (1996) 19
Plambeck, E.L., BR. Fu, S.M. Robinson and R. Suri, Sample-path optimization of convex	
stochastic performance functions	75 (1996) 137
Ralph, D. see Luo, ZQ.	75 (1996) 19
Robinson, S.M. see Plambeck, E.L.	75 (1996) 137
Schrader, R. see von Arnim, A.	75 (1996) 1
Sen, S. see Higle, J.L.	75 (1996) 257

Sewell, E.C., Binary integer programs with two variables per inequality	75 (1996) 467
	4
Stavroulakis, G.E. see Goeleven, D.	75 (1996) 441
Suri, R. see Plambeck, E.L.	75 (1996) 137
Svintsitski, O.G. see Birge, J.R.	75 (1996) 327
Tsuchiya, T. and R.D.C. Monteiro, Superlinear convergence of the affine scaling algorithm	75 (1996) 77
Von Arnim, A., R. Schrader and Y. Wang, The permutahedron of N-sparse posets	75 (1996) 1
Wang, Y. see von Arnim, A.	75 (1996) 1
Wets, R.JB., Challenges in stochastic programming	75 (1996) 115
Wu, SQ. see Luo, ZQ.	75 (1996) 19
Yabe, H. see Yamashita, H.	75 (1996) 377
Yamashita, H. and H. Yabe, Superlinear and quadratic convergence of some primal-dual	
interior point methods for constrained optimization	75 (1996) 377
Zenios, S.A. see Nielsen, S.S.	75 (1996) 177
Ziemba, W.T. see Edirisinghe, N.C.P.	75 (1996) 295

